Review Submission History: Assignment 2.1

A variation of the MMSE criterion minimizes the norm of the weight vector $\mathbf{W}$. This is a way to control the complexity of the structure. The corresponding function is

$$\mathcal{L}(\mathbf{x},\mathbf{w}) = \mathbb{E}[e^2] + \lambda||\mathbf{w}||^2$$

1. Make the derivation of the closed solution for $\mathbf{W}$
2. Work out an iterative solution using the same technique as the used in the Least Mean Squares algorithm.
3. Comment and compare both solutions in a short conclusion section.

The derivations must be complete and the solution should be briefly but completely explained. See the rubric for this and any other homework.